

Substitute for form 1449A/PTO (Revised 10/2001) INFORMATION DISCLOSURE STATEMENT BY APPLICANT <i>(Use as many sheets as necessary)</i>				Complete if Known	
				Application Number	09/680,365
				Patent No.	6,996,540
				Filing Date Issue Date	October 5, 2000 / February 7, 2006
				First Named Inventor	R. Raymond May
				Group Art Unit	3624
				Examiner Name	Jagdish Patel
Sheet	I	of	3	Attorney Docket Number	38866/204611
U. S. PATENT DOCUMENTS					
Examiner Initials*	Cite No.	Document Number Number - Kind Code (if known)	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages of Relevant Figures Appear
	1	US- 4,799,156	01-17-1989	Shavit et al.	
	2	US- 5,258,383	11-02-1993	Nagamura et al.	
	3	US- 5,794,207	08-11-1998	Walker et al.	
	4	US- 5,727,165	03-10-1998	Ordish et al.	
	5	US- 5,794,219	08-11-1998	Brown	
	6	US- 5,835,896	10-11-1998	Fisher et al.	
	7	US- 5,963,923	10-05-1999	Garber	
	8	US- 5,982,891	11-09-1999	Ginter et al.	
	9	US- 6,029,146	02-22-2000	Hawkins et al.	
	10	US- 6,157,918	12-05-2000	Shepherd	
	11	US- 6,161,099	12-12-2000	Harrington et al.	
	12	US- 6,282,521 B1	08-28-2001	Howorka	
	13	US- 6,321,212 B1	11-20-2001	Lange	
	14	US 6,421,653 B1	07-16-2002	May	
	15	US- 6,629,082 B1	09-30-2003	Hambrecht et al.	
	16	US- 6,850,907 B2	02-01-2005	Lutnick et al.	
	17	US- 6,912,510 B1	06-28-2005	Shepherd	
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	19	US- 6,996,540 B1	02-07-2006	May	
	20	US- 2005/0160032 A1	07-21-2005	Lutnick et al.	
	21	US-2006/0059082 A1	03-16-2006	Silverman et al.	
Examiner Signature				Date Considered	

*Examiner: Initial if reference considered, whether or not citation is in conformance with MPEP 609. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.

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Sheet	2	of	3	Attorney Docket Number	038866/204611

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Examiner Initials*	Cite No.	Foreign Patent Document Country Code - Number Kind Code (if known)	Publication Date MM-DD-YYYY	Name of Patentee or Applicant of Cited Document	Pages, Columns, Lines, Where Relevant Passages or Relevant Figures Appear	English Language Translation Attached
	22	EP 0 647 866 A1	04-12-1995	Alcatel Cavi S.p.A.		
	23	EP 1 049 037 A2	11-02-2000	Doyle		
	24	EP 1 072 990 A2	01-31-2001	Crossmar, Inc.		
	25	WO 98/43121	10-01-1998	Lumenyte International Corporation		
	26	WO 01/52091 A2	07-19-2001	EFPH, LLC		
	27	CH 675982 A5	11-30-1990	Swiss Cab		
	28	WO 99/19821	04-22-1999	Derivatives Net, Inc.		

OTHER DOCUMENTS			
Examiner Initials*	Cite No.	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published.	English Language Translation Attached
	29	MARK PARSLEY; <i>Credit Derivatives Get Cracking</i> ; Euromoney n323; March 1996; 12 pages.	
	30	KEIRAN HIGGINS; <i>Managing the Risk of Your Global Bond Portfolio</i> ; Global Investor; April 1996; 8 pages; ISSN 0951-3604.	
	31	Insurance Regulator; <i>AIG Breaks Down Exposure by Industry</i> ; June 1994; Vol. 4, No. 23; 2 pages.	
	32	SIMON HOTCHIN, PAUL DENTSKEVICH; <i>The Risk-Based Way to Asset Valuation</i> ; Corporate Finance Risk Management & Derivatives Yearbook; April 1996; 5 pages.	
	33	PETER HEAP; <i>Inside Derivatives: Policies, \$300 Million give Sumitomo Unit Triple-A Safety</i> ; The Bond Buyer; April 1995; 2 pages; Vol. 313, No. 29326.	
	34	CAROL LOOMIS; <i>The Risk that Won't Go Away (Financial Derivatives)</i> ; Fortune; March 1994; Vol. 129, No. 5.	

Examiner Signature		Date Considered	
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OTHER DOCUMENTS					
	35	BRET D. FROMSON; <i>Wall Street's Risky Bets 'Derivatives are Popular, Profitable and to Many a Big Danger to Markets'</i> ; The Washington Post; October 1993; Final Edition.			
	36	BRUCE W. WEBER; <i>Information Technology in the Major International Financial Markets</i> ; April 1993; 45 pages; Working Paper IS-93-12; Center for Digital Economy Research.			
	37	MARY ANN BURNS; <i>Opportunity Knocks</i> ; Futures Industry Magazine; April/May 2000; 6 pages; Futures Industry Association.			
	38	< http://www.marketcenter.com/search/symhelp.jsp > ; 2006; 6 pages			
	39	<i>Parity Trademark History</i> ; August 25, 1992; 31 pages.			
	40	<i>Principles for the Management of Interest Rate Risk</i> ; Basic Committee on Banking Supervision; September 1997; 39 pages.			
	41	Triple Point Technology; <i>Real-Time Position Management in Today's Power Markets</i> ; 8 pages; available at < www.tpt.com > .			
	42	Description of Forward Rate Agreement; 4 pages.			
	43	Form 10-K; Investment Technology Group Inc. – ITG; March 2002; 70 pages; 10k Wizard SEC Power Search.			
	44	ELI M. REMOLONA ET AL.; <i>Risk Management by Structured Derivative Product Companies</i> ; Economic Policy Review; April 1996; 19 pages.			

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